



Daily MTM Report

Daily summary for 07/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.50000	8.67000			0.00	0.00
R157 On 15/09/2015 Bond			8.60000	8.77500			0.00	0.00
R186 On 21/12/2026 Bond			8.27500	8.45500			0.00	0.00
R194 On 28/02/2008 Bond			8.46500	8.63500			0.00	0.00
R201 On 21/12/2014 Bond			8.62000	8.79500			0.00	0.00
R203 On 15/09/2017 Bond			8.60000	8.77500			0.00	0.00
R204 On 21/12/2018 Bond			8.58000	8.75000			0.00	0.00
R207 On 15/01/2020 Bond			8.54500	8.71300			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			232.55800	230.68200		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		14720.00000	28095	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		7900.00000	2515	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.00300	235.10600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		56171.00000	72588	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5111.00000	2558	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.78700	239.90800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		101461.00000	119146	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		2381.00000	1276	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.89300	9.06200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.95200	9.12000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.79700	9.01400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.39200	8.50500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.04900	9.22500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.90000	9.08500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.92500	9.12300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.80200	8.99100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.53800	7.53800		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.87700	7.92200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2257.00000	2148	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		3.00000	4	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.33100	8.43200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3535.00000	3301	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		39.00000	50	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.75200	8.89600		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3549.00000	3240	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		144.00000	185	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.91400	9.10700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4118.00000	3712	0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra	7.50	Put		201.00000	263	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.02500	9.22200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4461.00000	4054	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		264.00000	335	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.24800	9.43000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5339.00000	4930	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		285.00000	350	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.23800	9.42600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27531.00000	27275	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22816.00000	23015	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.81600	8.97100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		31508.00000	28745	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		49.00000	78	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.99300	9.17700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36530.00000	33602	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1412.00000	1781	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.05400	9.23600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		79109.00000	72158	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.12800	9.31900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		82145.00000	74914	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10.00000	26	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.93400	9.11800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		121557.00000	110428	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.96600	9.15700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		123721.00000	112227	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05400	7.05800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.29100	7.30100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.54800	8.70300		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.75	Call		6973.00000	10404	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5253.00000	2989	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		3511.00000	5846	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		9133.00000	5772	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		2866.00000	4924	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10333.00000	6695	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	2	3.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.50	Put		45165.00000	39471	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		825.00000	1699	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		17572.00000	12751	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		144.00000	372	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		26267.00000	20800	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		13.00000	45	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		35608.00000	29944	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		54832.00000	49137	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		64600.00000	58905	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		13110.00000	17645	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2296.00000	1136	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		2308.00000	4097	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		11623.00000	7717	4.37	0.00	0.00
R153 On 02/11/2006 Bond Future			8.58700	8.77400		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		11945.00000	15366	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		12774.00000	9719	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		8527.00000	11361	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		16288.00000	12648	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4616.00000	6555	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		22878.00000	18342	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.50	Call		7770.00000	10454	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		17273.00000	13482	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2421.00000	3676	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		29528.00000	24307	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1098.00000	1806	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		37135.00000	31368	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		406.00000	737	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		45460.00000	39316	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		164.00000	317	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		54324.00000	48003	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		60.00000	124	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		63414.00000	57004	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		20.00000	43	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		72659.00000	66208	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		6.00000	14	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		82021.00000	75554	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17012.00000	21103	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		9249.00000	6865	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		22884.00000	27546	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		6612.00000	4799	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		7059.00000	9592	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		18307.00000	14366	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.62800	8.82200		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.75	Call		16334.00000	19534	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		18666.00000	15569	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12950.00000	15769	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		21791.00000	18313	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12165.00000	14885	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		22641.00000	19065	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		21037.00000	24681	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		15298.00000	12645	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8660.00000	10882	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		27356.00000	23281	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5789.00000	7512	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		32781.00000	28207	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3618.00000	4873	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		38981.00000	33939	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2052.00000	2893	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		45865.00000	40408	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1264.00000	1833	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		53604.00000	47875	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		747.00000	1115	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		61693.00000	55764	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		229.00000	363	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		78627.00000	72464	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		423.00000	651	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		70055.00000	63985	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		26270.00000	30313	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		12534.00000	10280	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11412.00000	14034	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		23526.00000	19851	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.60500	8.76700		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		11287.00000	17896	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12540.00000	7137	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		5285.00000	9512	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		21410.00000	13625	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		4220.00000	7875	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24098.00000	15742	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		11.00000	44	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		77989.00000	66011	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		1057.00000	2429	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		39926.00000	29286	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		155.00000	460	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		58388.00000	46680	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		1.00000	3	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		98115.00000	86106	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Put		118651.00000	106639	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		139595.00000	127583	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		22566.00000	31738	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5552.00000	2712	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		37054.00000	47831	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		2122.00000	888	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		3318.00000	6430	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		26964.00000	18065	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.65200	8.83700		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		21961.00000	28698	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		28220.00000	21598	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		16889.00000	22688	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		34036.00000	26477	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		13916.00000	19079	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		38392.00000	30196	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		31818.00000	40015	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		20202.00000	15041	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		7993.00000	11605	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		51035.00000	41288	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4042.00000	6288	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		66007.00000	54895	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1750.00000	2957	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		83004.00000	70852	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		779.00000	1399	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		101695.00000	88956	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		314.00000	601	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		121273.00000	108201	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		37.00000	81	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		162260.00000	148946	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		114.00000	233	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		141506.00000	128266	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43379.00000	52837	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		14223.00000	10323	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56232.00000	66716	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		9864.00000	6990	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		70021.00000	81305	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		6762.00000	4687	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		12566.00000	17411	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		40727.00000	32213	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		15361.00000	20842	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		36166.00000	28288	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.67600	8.86400		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		30412.00000	37035	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		38418.00000	31801	8.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.65	Call		27292.00000	33482	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		42378.00000	35328	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23001.00000	28543	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		48804.00000	41106	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		41212.00000	48851	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		31748.00000	26147	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15945.00000	20370	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		59880.00000	51064	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10357.00000	13691	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		72763.00000	62857	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6186.00000	8519	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		87412.00000	76506	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3883.00000	5500	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		104285.00000	92662	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2332.00000	3400	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		122274.00000	110102	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1337.00000	2009	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		141189.00000	128621	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		52051.00000	60599	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		25437.00000	20745	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		63743.00000	73090	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		20293.00000	16399	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		76175.00000	86203	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		16194.00000	12982	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		25810.00000	31783	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		44455.00000	37188	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24380.00000	30137	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		46597.00000	39114	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.30000	8.48200		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.50	Call		18730.00000	30953	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		16743.00000	8583	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		7494.00000	14663	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		33570.00000	20357	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		1940.00000	4820	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		57112.00000	39610	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		301.00000	995	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		85645.00000	65957	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		23.00000	107	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		116664.00000	96366	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		1.00000	5	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		149112.00000	128734	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		182809.00000	162426	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	6.75	Put		217787.00000	197404	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		36222.00000	52524	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7159.00000	3079	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		57831.00000	76524	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2641.00000	951	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		81269.00000	101053	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		857.00000	259	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		9228.00000	17399	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		29611.00000	17399	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		5941.00000	12131	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		37752.00000	23560	12.88	0.00	0.00
R186 On 02/11/2006 Bond Future			8.29400	8.48000		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		38788.00000	50394	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		36593.00000	27477	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		25587.00000	34742	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		51291.00000	39725	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		15130.00000	21742	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		69750.00000	55642	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		7959.00000	12228	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		92558.00000	76106	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3581.00000	5964	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		119266.00000	100928	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1316.00000	2416	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		149243.00000	129622	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		499.00000	984	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		181876.00000	161640	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		166.00000	353	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		216254.00000	195720	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		54761.00000	68549	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		25641.00000	18708	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		72808.00000	88403	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		17698.00000	12572	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		48.00000	111	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		252163.00000	231505	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		23242.00000	31888	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		54646.00000	42571	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		27994.00000	37652	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		48038.00000	36975	13.13	0.00	0.00
R186 On 01/02/2007 Bond Future			8.29700	8.48500		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		56701.00000	68158	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		55064.00000	45715	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		42728.00000	52524	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		68824.00000	57813	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		30625.00000	38657	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		85456.00000	72681	14.39	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.75	Call		20692.00000	26941	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		105304.00000	90747	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		12991.00000	17545	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		128476.00000	112222	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7433.00000	10485	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		154929.00000	137173	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4458.00000	6481	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		185153.00000	166369	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2533.00000	3801	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		217667.00000	198128	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1359.00000	2108	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		252228.00000	232169	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		72309.00000	85274	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		43902.00000	36059	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		89147.00000	103439	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		34891.00000	28376	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		40146.00000	49595	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		71907.00000	60550	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		45379.00000	55518	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		65850.00000	55182	14.96	0.00	0.00
R194 On 03/08/2006 Bond Future			8.51400	8.69500		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.75	Call		2814.00000	4455	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2016.00000	1025	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		1200.00000	2211	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4036.00000	2415	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		349.00000	798	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6837.00000	4653	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		65.00000	193	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		10223.00000	7718	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7.00000	28	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		13852.00000	11241	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	2	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		17551.00000	14920	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		21274.00000	18642	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		25016.00000	22384	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		28776.00000	26144	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		5281.00000	7420	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		867.00000	373	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		969.00000	1855	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		4534.00000	2788	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		1454.00000	2591	2.01	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.55	Put		3562.00000	2067	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.67400	8.88600		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2857.00000	3940	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6377.00000	4853	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2388.00000	3357	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7143.00000	5504	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1374.00000	2057	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9224.00000	7301	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		720.00000	1157	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11681.00000	9510	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		329.00000	575	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		14413.00000	12051	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		127.00000	245	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		17347.00000	14857	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		53.00000	109	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		20422.00000	17871	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		20.00000	44	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		23553.00000	20970	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		7.00000	16	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		26717.00000	24119	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		36325.00000	33717	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		33106.00000	30500	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2.00000	5	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		29903.00000	27299	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2616.00000	3642	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6753.00000	5171	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.81200	9.05200		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4235.00000	5305	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		7257.00000	5926	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3108.00000	4002	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		8642.00000	7135	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2200.00000	2920	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		10256.00000	8575	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1457.00000	2007	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		12043.00000	10193	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		918.00000	1317	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14045.00000	12043	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		538.00000	808	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16214.00000	14084	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		337.00000	522	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18572.00000	16357	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		204.00000	326	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21008.00000	18730	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		119.00000	197	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23501.00000	21178	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		19.00000	34	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		31194.00000	28809	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		36.00000	64	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28604.00000	26231	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		67.00000	114	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26037.00000	23684	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3994.00000	5030	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		7518.00000	6153	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3761.00000	4761	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		7787.00000	6387	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.63400	8.81200		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		7726.00000	13105	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		11345.00000	6290	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		4342.00000	8175	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		16784.00000	10184	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		2755.00000	5615	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		21136.00000	13562	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		16048.00000	23738	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5180.00000	2437	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		655.00000	1683	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		34080.00000	24675	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		91.00000	309	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		48848.00000	38633	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		6.00000	30	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		64389.00000	53979	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	2	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		80310.00000	69879	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		27113.00000	36324	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		2029.00000	806	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		3486.00000	6821	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		18891.00000	11793	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		2144.00000	4558	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		23511.00000	15492	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.67000	8.85500		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		16973.00000	22226	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		22965.00000	17629	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		14275.00000	19035	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		26017.00000	20188	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		10712.00000	14720	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		31160.00000	24578	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		24634.00000	31053	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		16434.00000	12264	8.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.25	Call		6145.00000	8938	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		41318.00000	33521	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3111.00000	4845	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		53284.00000	44428	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1347.00000	2276	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		66801.00000	57140	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		601.00000	1079	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		81621.00000	71509	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		243.00000	465	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		97123.00000	86755	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		89.00000	181	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		113126.00000	102629	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		29.00000	64	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		129530.00000	118975	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		33695.00000	41128	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		11562.00000	8405	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11834.00000	16093	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		29369.00000	23039	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13022.00000	17532	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		27656.00000	21576	8.26	0.00	0.00
R201 On 01/02/2007 Bond Future			8.69100	8.87900		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		33191.00000	39199	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		26500.00000	21994	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		25530.00000	30757	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		32729.00000	27442	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		22744.00000	27642	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		35569.00000	29953	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		18872.00000	23264	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		40212.00000	34091	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13282.00000	16819	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		49021.00000	42045	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8786.00000	11485	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		59186.00000	51372	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5418.00000	7349	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		70747.00000	62164	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3495.00000	4863	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		84024.00000	74878	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2167.00000	3095	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		98174.00000	88590	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1289.00000	1892	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		113059.00000	103150	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		735.00000	1109	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		128558.00000	118419	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41667.00000	48384	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		21331.00000	17535	10.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.55	Call		20120.00000	24682	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		38612.00000	32661	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21411.00000	26142	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		37065.00000	31282	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.61100	8.78800		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		6629.00000	13479	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		9226.00000	3896	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		3058.00000	7429	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		16002.00000	8193	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1647.00000	4562	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21571.00000	12305	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		16959.00000	27252	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2637.00000	750	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		234.00000	927	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		37903.00000	26415	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		17.00000	102	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		55861.00000	43765	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		1.00000	6	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		74459.00000	62284	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		93528.00000	81348	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		113063.00000	100883	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		133077.00000	120897	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		2269.00000	5879	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		18695.00000	10124	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.64100	8.82400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		13486.00000	19863	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		18470.00000	12459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9479.00000	14607	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		24672.00000	17411	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7319.00000	11644	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		29398.00000	21335	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3508.00000	6080	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		43088.00000	33271	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1466.00000	2787	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		58962.00000	47895	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		528.00000	1107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		76368.00000	64559	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		162.00000	377	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		94785.00000	82612	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		42.00000	109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		113898.00000	101577	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.00	Call		9.00000	26	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		133561.00000	121190	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		174381.00000	161993	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		153724.00000	141339	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8349.00000	13071	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		26977.00000	19311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10710.00000	16251	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		22484.00000	15637	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.66000	8.84500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		18242.00000	24473	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		24546.00000	18450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		15444.00000	21063	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		28444.00000	21735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		11807.00000	16522	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		34966.00000	27354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		26543.00000	34274	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		16374.00000	11778	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7152.00000	10478	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		47559.00000	38558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4032.00000	6204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		62089.00000	51934	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2104.00000	3410	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		78224.00000	67203	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1011.00000	1730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		95618.00000	84010	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		445.00000	807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		113974.00000	102008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		22.00000	47	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		173043.00000	160741	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		65.00000	133	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		152790.00000	140530	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		179.00000	344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		133077.00000	120914	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		12946.00000	17959	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		32703.00000	25388	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		14158.00000	19472	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		30529.00000	23516	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.59000	8.76200		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		5236.00000	9764	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		20608.00000	12690	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		158.00000	499	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		57029.00000	44925	9.81	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future	8.25	Call		1060.00000	2562	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		38772.00000	27828	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		4188.00000	8115	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		23235.00000	14716	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		3298.00000	6653	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		26039.00000	16949	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.61700	8.79300		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		22892.00000	29488	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		25939.00000	19977	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		17772.00000	23483	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		31556.00000	24708	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		14752.00000	19858	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		35784.00000	28333	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		32885.00000	40844	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		18401.00000	13801	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		8601.00000	12217	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		48086.00000	39143	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4425.00000	6706	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		62843.00000	52565	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1953.00000	3196	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		79798.00000	68483	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		876.00000	1520	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		98657.00000	86743	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		355.00000	654	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		118597.00000	106337	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		129.00000	253	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		139371.00000	126937	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		12.00000	27	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		182939.00000	170396	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		42.00000	88	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		160841.00000	148328	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		16222.00000	21631	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		33621.00000	26472	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19402.00000	25412	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		29588.00000	23040	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.63000	8.81000		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		34044.00000	40656	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		38245.00000	32177	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		28692.00000	34704	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		43507.00000	36839	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25371.00000	30970	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		47352.00000	40271	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43859.00000	51406	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		30721.00000	25589	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17997.00000	22541	11.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.25	Put		58213.00000	50077	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12023.00000	15520	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		70939.00000	61757	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7464.00000	9983	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		85562.00000	75402	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4821.00000	6612	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		102596.00000	91706	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2986.00000	4202	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		120945.00000	109482	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1769.00000	2558	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		140438.00000	128546	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		540.00000	825	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		182258.00000	169864	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1001.00000	1488	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		160917.00000	148724	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27006.00000	32812	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		45395.00000	38522	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		30428.00000	36642	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		41687.00000	35222	12.36	0.00	0.00
R207 On 03/08/2006 Bond Future			8.55400	8.72400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		4754.00000	10193	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		13735.00000	6830	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		3649.00000	8276	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		16287.00000	8569	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		46.00000	215	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		54295.00000	42119	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		479.00000	1584	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		35495.00000	24254	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		2745.00000	6602	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		19061.00000	10573	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		2024.00000	5169	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		22037.00000	12838	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.57600	8.75000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		10324.00000	17774	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		10324.00000	5282	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4758.00000	9516	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		19138.00000	11404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3800.00000	7919	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		21824.00000	13451	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1001.00000	2613	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		37554.00000	26675	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		180.00000	603	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		55783.00000	43714	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		21.00000	93	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	7.75	Put		75212.00000	62791	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		95335.00000	82850	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		116048.00000	103556	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		137353.00000	124861	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		159268.00000	146776	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		21295.00000	31564	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3760.00000	1537	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2994.00000	6512	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		24683.00000	15709	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7180.00000	13280	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		14330.00000	7938	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		5881.00000	11304	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		16636.00000	9567	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.58600	8.76300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		22548.00000	29406	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		23464.00000	17748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		16391.00000	22024	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		31551.00000	24611	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15045.00000	20373	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		33815.00000	26570	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9432.00000	13309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		46550.00000	37854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5524.00000	8147	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		61498.00000	51548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3005.00000	4646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		78360.00000	67428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1511.00000	2455	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		96788.00000	85158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		699.00000	1195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		116454.00000	104377	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		296.00000	534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		137105.00000	124770	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		114.00000	218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		158571.00000	146101	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		31949.00000	40272	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		15487.00000	11237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		40.00000	81	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		180756.00000	168224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13774.00000	18802	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		36174.00000	28629	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		17814.00000	23753	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.60	Put		29384.00000	22750	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		19315.00000	25561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		27314.00000	20987	8.55	0.00	0.00
Total for Derivatives:							0.00	3,171.00

Grand Total: 0.00 3,171.00